Table 25a: Secondary Market Activity: January 2009 - January 2010

| Period      | Holdings<br>of SMC<br>as at end<br>of period | Amount<br>of Securities<br>transacted<br>outside<br>SMC <sup>1</sup> | Amount<br>of Securities<br>purchased<br>by<br>SMC | Amount<br>of Securities<br>sold by<br>SMC <sup>2</sup> | Total<br>amount of<br>secondary<br>market<br>transactions | Weighted<br>average<br>yield on<br>Bills sold<br>by SMC <sup>3</sup> | Weighted<br>average<br>yield on<br>Notes sold<br>by SMC <sup>3</sup> |
|-------------|--|--|---|--|---|--|--|
|             | (Rs million)                                 |  |   |  |   | (% p.a.)   | (% p.a.)   |
| January-10  |  |  |   |  |   |  |  |
| 04 - 08 Jan | 467.6  | 6.0  | -   | 2.3  | 8.3   | 4.54   | 6.03   |
| 11 - 15 Jan | 466.2  | 18.5   | -   | 0.2  | 18.7  | 4.50   | -  |
| 18 - 22 Jan | 566.2  | 45.4   | 100.0   | 0.7  | 146.1   | 4.60   | 6.20   |
| 25 - 29 Jan | 501.7  | -  | 1.5   | 16.3   | 17.8  | 4.53   | -  |
| Jan-09      | 1,536  | 563  | 100   | 82   | 745   | 7.44   | 8.22   |
| Feb-09      | 1,501  | 334  | 0   | 35   | 369   | 7.44   | 8.42   |
| Mar-09      | 405  | 87   | 0   | 39   | 126   | 6.91   | 7.91   |
| Apr-09      | 398  | 79   | 0   | 7  | 86  | 6.39   | 7.29   |
| May-09      | 474  | 10   | 101   | 13   | 124   | 5.70   | 7.11   |
| Jun-09      | 445  | 43   | 0   | 8  | 51  | 4.62   | 6.75   |
| Jul-09      | 487  | 209  | 101   | 47   | 356   | 4.88   | 6.21   |
| Aug-09      | 437  | 334  | 0   | 14   | 348   | 4.58   | 5.86   |
| Sep-09      | 354  | 121  | 1   | 35   | 157   | 4.69   | 5.70   |
| Oct-09      | 426  | 92   | 102   | 9  | 201   | 4.44   | 6.14   |
| Nov-09      | 507  | 257  | 100   | 11   | 367   | 4.45   | 5.70   |
| Dec-09      | 494  | 118  | 0   | 8  | 126   | 4.58   | 5.70   |
| Jan-10      | 502  | 70   | 102   | 19   | 191   | 4.53   | 6.08   |

<sup>&</sup>lt;sup>1</sup> Includes Transactions by Primary Dealers.

Source: Accounting and Budgeting Division.

Table 25b: Trading of Treasury / Bank of Mauritius Bills on The Stock Exchange of Mauritius: January 2009 - January 2010

|        |         | Yield                   |       |           |
|--------|---------|-------------------------|-------|-----------|
| Period | 182-Day | 364-Day<br>(Rs million) | Total | (Per cent |
|        |         | per annum)              |       |           |
| Jan-09 | -       | -                       | -     | -         |
| Feb-09 | -       | -                       | -     | -         |
| Mar-09 | -       | -                       | -     | -         |
| Apr-09 | -       | -                       | -     | -         |
| May-09 | -       | -                       | -     | -         |
| Jun-09 | -       | 0.1                     | -     | 4.63      |
| Jul-09 | -       | -                       | -     | -         |
| Aug-09 | -       | -                       | -     | -         |
| Sep-09 | -       | -                       | -     | -         |
| Oct-09 | -       | -                       | -     | -         |
| Nov-09 | -       | -                       | -     | -         |
| Dec-09 | -       | -                       | -     | -         |
| Jan-10 | -       | -                       | -     | -         |

Source: Accounting and Budgeting Division.

<sup>&</sup>lt;sup>2</sup> Includes securities sold Over The Counter (OTC) and on the Stock Exchange of Mauritius.

<sup>&</sup>lt;sup>3</sup> Only on Outright Transactions Over the Counter and on the Stock Exchange of Mauritius.

SMC: Secondary Market Cell of the Bank of Mauritius.

Figures may not add up to totals due to rounding.